MATHEMATICAL AND COMPUTATIONAL SCIENCES
DIVISION COLLOQUIUM

EFFECTIVE ERROR ESTIMATES FOR QUASI-MONTE-CARLO COMPUTATIONS

Tony T. Warnock
Los Alamos National Labs

Wednesday, October 13, 1999 at 1:30 p.m.

Room 145, NIST North (820)
In Boulder, Room 1103 at 11:30 a.m.

ABSTRACT

Quasi-Monte-Carlo computations offer an improvement in convergence rate compared with traditional Monte-Carlo techniques. Their use has been inhibited because of the lack of an effective error estimate such as is provided by the variance of the traditional technique. I will present a method which combines improved convergence rate and has an easily computed error estimate.

For further information, contact: Fern Hunt (301) 975-3887.